Imanol Pérez Arribas

Personal Information

Name	Imanol
Surname	Pérez Arribas
Birth date	24/01/1994
Country	Spain
Email	imanol.perez@maths.ox.ac.uk
Website	http://www.maths.ox.ac.uk/people/imanol.perez
GitHub	https://github.com/imanolperez
LinkedIn	https://www.linkedin.com/in/imanolperez

Education

2016–Now	PhD in Mathematics at the University of Oxford.
2012–2016	Bachelor of Science in Mathematics at the University of the Basque Country in Spain. Average grade: 9.61/10.
2014–Now	Second year Physics student at Universidad Nacional de Educación a Distancia (UNED) – currently on hold.

Work experience

Jan 2018 – Now	Quantitative Researcher at J.P. Morgan in London, with the objective of exploring potential applications of my PhD to projects at the firm.
Jul 2017–Sep 2017	Quantitative Research Associate internship at J.P. Morgan in London in the Equities Derivatives team.
Mar 2016–Aug 2016	Research internship at the *Basque Center for Applied Mathematics* (BCAM), under the project *Data Analytics for Financial Services*, whose main objective was the forecast of future behaviour of a certain commodity for a company of the energy sector.
Aug 2014–Aug 2016	Co-founder of the startup Cooplo, a social network whose objective is to recommend events to users based on their tastes and mood. I was in charge of the technical side of the startup, which involved both coding and building the algorithm using machine learning.
Jun 2015–Aug 2015	Summer research internship at the *Basque Center for Applied Mathematics* (BCAM), on Analysis and PDEs.

Scholarships and awards

2017 Extraordinary Award for my Bachelor in Mathematics. Awarded by the University of the Basque Country.

2016 Full scholarship offered by the bank La Caixa for graduate studies in Europe.

2016 Scholarship from the University of Oxford that covers University and College Fees.

Programming languages

- Python
- R
- C++
- MATLAB
- Mathematica

Publications

2019 **Nonparametric pricing and hedging of exotic derivatives**.
Terry Lyons, Sina Nejad and Imanol Perez Arribas
arXiv:1905.00711.

2019 **Deep Signatures**.
Patric Bonnier, Patrick Kidger, Imanol Perez Arribas, Cristopher Salvi and Terry Lyons
arXiv:1809.09466.

2018 **Optimal execution with rough path signatures**.
Jasdeep Kalsi, Terry Lyons and Imanol Perez Arribas
arXiv:1905.00728.

2018 **Model-free pricing and hedging in discrete time using rough path signatures**.
Terry Lyons, Sina Nejad and Imanol Perez Arribas
arXiv:arXiv:1905.01720.

2018 **Derivatives pricing using signature payoffs**.
Imanol Perez Arribas
arXiv:1809.09466.

2018 **Labelling as an unsupervised learning problem**.
Terry Lyons and Imanol Perez Arribas
arXiv:1805.03911.

2018 **A signature-based machine learning model for bipolar disorder and borderline personality disorder**.
Imanol Perez Arribas, Guy M. Goodwin, John R. Geddes, Terry Lyons and Kate E.A. Saunders
Translational Psychiatry, 8(1), p.274.